

From: Tazia Smith <[REDACTED]>

To: jeevacation@gmail.com

Cc: Vinit Sahni <[REDACTED]>, Nav Gupta <[REDACTED]>, Paul Morris <[REDACTED]>

Subject: USDJPY 101 strike triple no-touch & USDJPY 102.5 vanilla - updates [C]

Date: Tue, 18 Mar 2014 13:36:17 +0000

Inline-Images: unnamed; unnamed(1); unnamed(2)

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Classification: Confidential

Jeffrey -

Your USDJPY zero-cost 101 strike triple no-touch is up \$4,507 mark-to-market. Matures in 8 mos, 11/20.

Your USDJPY 102.5 strike call is down \$76,687 mark to market. Matures in 1.5mos, 5/1.

Initial details on both below.



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Mark to market source: DB Valuation Statement, 3/17/14

----- Forwarded by Tazia [REDACTED] on 03/18/2014 09:29 AM -----

From: Tazia [REDACTED]

To: jeevacation@gmail.com,

Cc: [REDACTED], Paul Morris, Vinit [REDACTED], Nav [REDACTED]

Date: 01/31/2014 01:33 PM

Subject: Trade Report 1/31/14 - 3mo short yen [C]

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Classification: Confidential

Jeffrey -

EFTA01191976

Today you executed the following slightly near-the-money, 3mo USDJPY vanilla call for 1.9% (pulled the strike in from the 102.75 level shown to 102.50 since spot has come in since prior indicative level).

Counterparty SOFL  
TradeType EUR  
BuySell Client Buys  
Currency1 USD  
CP Call  
Notional1 10,000,000  
Currency2 JPY  
Notional2 -1,025,000,000  
**Strike 102.50**  
ZoneCut NY: 10:00 hours (Local time in New York)  
**ExpiryDate Thu 01 May 2014**  
SettlementDate Wed 07 May 2014  
FixingReference SPOT  
**Premium 190,000**  
PremiumTerms USD  
PremiumDate Tue 04 February 2014

From: Tazia [REDACTED]  
To: jeevacation@gmail.com,  
Cc: [REDACTED], Paul Morris, Vahe [REDACTED]  
Date: 11/21/2013 10:23 AM  
Subject: Trade Report 11/21/13 (USDcJPYp Zero Cost Triple One Touch) [C]

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Classification: Confidential

Jeffrey -

Today you executed the following for Southern Financial:

BuySell Client Buys  
Currency1 USD  
CP Call  
Notional1 1,000,000  
Currency2 JPY  
Notional2 -101,000,000  
Strike 101.00  
ZoneCut NY: 10:00 hours (Local time in New York)  
ExpiryDate Thu 20 November 2014  
SettlementDate Tue 25 November 2014  
FixingReference SPOT  
Premium 44,800  
PremiumTerms USD  
PremiumDate Mon 25 November 2013

EFTA01191977

TradeType OT  
BuySell Client Sells  
Currency1 USD  
Notional1 -21,000  
Currency2 JPY  
ZoneCut NY: 10:00 hours (Local time in New York)  
ExpiryDate Thu 20 November 2014  
SettlementDate Tue 25 November 2014  
Barrier 99  
BarrierDirection Lower  
FixingReference SPOT  
Premium 16,500  
PremiumTerms USD  
PremiumDate Mon 25 November 2013

BuySell Client Sells  
Currency1 USD  
Notional1 -21,000  
Currency2 JPY  
ZoneCut NY: 10:00 hours (Local time in New York)  
ExpiryDate Thu 20 November 2014  
SettlementDate Tue 25 November 2014  
Barrier 98  
BarrierDirection Lower  
FixingReference SPOT  
Premium 15,000  
PremiumTerms USD  
PremiumDate Mon 25 November 2013

TradeType OT  
BuySell Client Sells  
Currency1 USD  
Notional1 -21,000  
Currency2 JPY  
ZoneCut NY: 10:00 hours (Local time in New York)  
ExpiryDate Thu 20 November 2014  
SettlementDate Tue 25 November 2014  
Barrier 97  
BarrierDirection Lower  
FixingReference SPOT  
Premium 13,300  
PremiumTerms USD  
PremiumDate Mon 25 November 2013



**Tazia Smith**

Director | Key Client Partners - US

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*Passion to Perform*

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